

FNNL - Held NMS Stocks and Options Order Routing Public Report

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3rd Quarter, 2024

July 2024

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	99.22	0.00	0.78	0.00

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
CODA MARKETS INC	49.61	49.22	0.00	100.00	0.00	-0.04	-141.0743	0.00	0.0000	0.00	0.0000	0.00	0.0000
Intelligentcross	19.38	19.53	0.00	0.00	0.00	-0.34	-123.1457	0.00	0.0000	0.00	0.0000	0.00	0.0000
Jane Street Capital	7.75	7.81	0.00	0.00	0.00	-0.13	-87.7417	0.00	0.0000	0.00	0.0000	0.00	0.0000
XTX Direct	6.98	7.03	0.00	0.00	0.00	-0.08	-20.3241	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe EDGA Exchange, Inc.	3.10	3.12	0.00	0.00	0.00	0.01	19.9250	0.00	0.0000	0.00	0.0000	0.00	0.0000
JLEQ	2.33	2.34	0.00	0.00	0.00	-0.03	-69.0712	0.00	0.0000	0.00	0.0000	0.00	0.0000
Goldman Sachs & Co. LLC SIGMA X2	1.55	1.56	0.00	0.00	0.00	-0.03	-141.0745	0.00	0.0000	0.00	0.0000	0.00	0.0000
ONEC	1.55	1.56	0.00	0.00	0.00	-0.03	-141.0750	0.00	0.0000	0.00	0.0000	0.00	0.0000
HRT	1.55	1.56	0.00	0.00	0.00	-0.03	-87.7417	0.00	0.0000	0.00	0.0000	0.00	0.0000
Tower Research Capital Trcx	1.55	1.56	0.00	0.00	0.00	0.00	8.9250	0.00	0.0000	0.00	0.0000	0.00	0.0000

July 2024

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	99.36	0.39	0.25	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
CODA MARKETS INC	45.50	45.45	50.35	57.20	0.00	-64.58	-125.6341	-0.10	-141.0744	-0.04	-141.0750	0.00	0.0000
Cboe EDGA Exchange, Inc.	14.53	14.54	18.04	3.80	0.00	36.22	5.3231	0.46	16.0625	0.07	19.3856	0.00	0.0000
Citadel Securities	13.24	13.30	5.85	0.00	0.00	-671.32	-109.2290	-1.16	-124.4941	0.00	0.0000	0.00	0.0000
UBS Securities, LLC	7.76	7.67	13.45	35.80	0.00	-43.60	-11.0737	-0.24	-11.0749	-0.63	-11.0744	0.00	0.0000
Cboe BYX Exchange, Inc.	4.23	4.25	2.14	0.00	0.00	-5.37	-2.5672	-0.01	-3.6781	0.00	0.0000	0.00	0.0000
Intelligentcross	2.81	2.82	1.95	1.20	0.00	-156.54	-116.4067	-0.43	-133.0123	-0.23	-21.2568	0.00	0.0000
Nasdaq BX, Inc.	1.77	1.78	1.01	0.20	0.00	-3.27	-3.9268	-0.01	-3.3474	-0.00	-7.4240	0.00	0.0000
NYSE NATIONAL, INC	1.70	1.71	1.07	0.00	0.00	0.45	0.5311	0.00	0.9962	0.00	0.0000	0.00	0.0000
Jane Street Capital	0.90	0.91	0.31	0.00	0.00	-47.66	-108.3154	-0.07	-109.4082	0.00	0.0000	0.00	0.0000
Mts Markets International Inc.	0.84	0.85	0.00	0.80	0.00	-44.55	-112.8604	0.00	0.0000	-0.10	-116.6306	0.00	0.0000

July 2024

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
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Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
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August 2024

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	99.22	0.00	0.78	0.00

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
CODA MARKETS INC	51.16	50.78	0.00	100.00	0.00	-0.03	-141.0740	0.00	0.0000	0.00	0.0000	0.00	0.0000
Intelligentcross	22.09	22.27	0.00	0.00	0.00	-0.79	-119.3431	0.00	0.0000	0.00	0.0000	0.00	0.0000
XTX Direct	6.59	6.64	0.00	0.00	0.00	-0.20	-107.3858	0.00	0.0000	0.00	0.0000	0.00	0.0000
Jane Street Capital	3.88	3.91	0.00	0.00	0.00	-0.13	-69.4916	0.00	0.0000	0.00	0.0000	0.00	0.0000
Citadel Securities	2.33	2.34	0.00	0.00	0.00	-0.07	-122.0670	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe EDGA Exchange, Inc.	2.33	2.34	0.00	0.00	0.00	0.01	15.0726	0.00	0.0000	0.00	0.0000	0.00	0.0000
HRT	1.94	1.95	0.00	0.00	0.00	-0.07	-131.0674	0.00	0.0000	0.00	0.0000	0.00	0.0000
JLEQ	1.94	1.95	0.00	0.00	0.00	-0.06	-99.4003	0.00	0.0000	0.00	0.0000	0.00	0.0000
Tower Research Capital Trcx	1.55	1.56	0.00	0.00	0.00	0.01	8.9318	0.00	0.0000	0.00	0.0000	0.00	0.0000
Barclays Direct Ex Ats	1.55	1.56	0.00	0.00	0.00	-0.00	-4.0728	0.00	0.0000	0.00	0.0000	0.00	0.0000

August 2024

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	99.81	0.11	0.08	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
CODA MARKETS INC	50.76	50.75	51.05	64.17	0.00	-149.15	-97.6904	-0.19	-134.6439	-0.01	-141.0690	0.00	0.0000
Citadel Securities	11.89	11.91	9.07	0.00	0.00	-1,925.71	-59.8258	-1.58	-130.6239	0.00	0.0000	0.00	0.0000
Cboe EDGA Exchange, Inc.	9.58	9.59	8.85	0.68	0.00	-36.86	-1.3582	-0.05	-2.2064	-0.02	-2.2849	0.00	0.0000
UBS Securities, LLC	7.59	7.57	5.62	32.72	0.00	-280.21	-11.0734	-1.07	-11.0748	-4.79	-11.0744	0.00	0.0000
Jane Street Capital	2.79	2.79	2.85	0.00	0.00	-459.38	-115.1762	-0.50	-131.0699	0.00	0.0000	0.00	0.0000
Cboe BYX Exchange, Inc.	2.67	2.67	2.85	0.00	0.00	-13.78	-2.1925	-0.01	-3.8151	0.00	0.0000	0.00	0.0000
JLEQ	2.35	2.35	3.67	0.00	0.00	-376.15	-37.1555	-0.66	-26.7018	0.00	0.0000	0.00	0.0000
Intelligentcross	2.05	2.05	2.40	0.39	0.00	-359.83	-98.5228	-0.44	-137.0700	-0.05	-137.0710	0.00	0.0000
Mts Markets International Inc.	1.90	1.90	1.95	1.46	0.00	-313.69	-87.7224	-0.34	-131.0712	-0.23	-7.2652	0.00	0.0000
Nasdaq BX, Inc.	1.77	1.77	3.45	0.10	0.00	-28.52	-6.6686	-0.12	-8.5619	-0.10	-10.0870	0.00	0.0000

August 2024

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
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Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
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September 2024

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	99.67	0.00	0.33	0.00

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
CODA MARKETS INC	50.83	50.66	0.00	100.00	0.00	-0.02	-98.3685	0.00	0.0000	0.00	0.0000	0.00	0.0000
Intelligentcross	23.10	23.18	0.00	0.00	0.00	-0.97	-108.1813	0.00	0.0000	0.00	0.0000	0.00	0.0000
Jane Street Capital	5.94	5.96	0.00	0.00	0.00	-0.24	-59.5700	0.00	0.0000	0.00	0.0000	0.00	0.0000
Citadel Securities	5.61	5.63	0.00	0.00	0.00	-0.21	-114.8452	0.00	0.0000	0.00	0.0000	0.00	0.0000
XTX Direct	4.62	4.64	0.00	0.00	0.00	-0.15	-71.9728	0.00	0.0000	0.00	0.0000	0.00	0.0000
JLEQ	2.64	2.65	0.00	0.00	0.00	-0.10	-121.0689	0.00	0.0000	0.00	0.0000	0.00	0.0000
Cboe EDGA Exchange, Inc.	1.32	1.32	0.00	0.00	0.00	0.01	17.9286	0.00	0.0000	0.00	0.0000	0.00	0.0000
Virtu MatchIt	0.99	0.99	0.00	0.00	0.00	-0.03	-90.7127	0.00	0.0000	0.00	0.0000	0.00	0.0000
Barclays Direct Ex Ats	0.99	0.99	0.00	0.00	0.00	-0.00	-4.0687	0.00	0.0000	0.00	0.0000	0.00	0.0000
Tower Research Capital Trcx	0.66	0.66	0.00	0.00	0.00	0.00	8.9297	0.00	0.0000	0.00	0.0000	0.00	0.0000

September 2024

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	99.79	0.13	0.08	0.00

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
CODA MARKETS INC	53.10	53.09	53.19	64.20	0.00	-186.57	-92.0867	-0.80	-67.9364	0.00	0.0000	0.00	0.0000
Citadel Securities	13.26	13.27	12.78	0.00	0.00	-2,894.89	-76.0408	-3.55	-90.0357	0.00	0.0000	0.00	0.0000

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Cboe EDGA Exchange, Inc.	10.99	10.99	10.42	0.29	0.00	57.05	2.1032	-0.03	-0.8564	-0.00	-2.3060	0.00	0.0000
UBS Securities, LLC	7.25	7.23	6.43	34.80	0.00	-275.53	-10.8926	-0.48	-11.0698	-1.86	-11.0631	0.00	0.0000
Mts Markets International Inc.	2.31	2.31	1.86	0.36	0.00	-509.23	-86.2709	-0.54	-131.0704	-0.07	-131.0706	0.00	0.0000
Intelligentcross	2.24	2.24	3.08	0.00	0.00	-526.42	-117.0639	-0.93	-137.0716	0.00	0.0000	0.00	0.0000
Cboe BYX Exchange, Inc.	1.69	1.69	2.04	0.00	0.00	4.15	1.1364	-0.08	-5.2828	0.00	0.0000	0.00	0.0000
Jane Street Capital	1.58	1.59	0.68	0.00	0.00	-359.14	-54.3927	-0.20	-115.7760	0.00	0.0000	0.00	0.0000
Nasdaq BX, Inc.	1.53	1.53	0.95	0.00	0.00	-13.60	-4.1767	-0.01	-5.9107	0.00	0.0000	0.00	0.0000
JLEQ	1.39	1.38	2.99	0.00	0.00	-298.71	-62.5701	-0.86	-32.2690	0.00	0.0000	0.00	0.0000

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September 2024

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
-	-	-	-	-

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
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